WDIE GI N HECM2462	-202206-EZZ ▶ Quizzes ▶ 202206UECM	22452054h > Daview of avarious	
WBLE-SL F UECM3463	-202206-E22 Quizzes 2022060ECM	3403UE40 P Keview or preview	Update this Quiz
		Info Results Preview Edit	
		202206UECM34630E4b	
		Start again	
		Review of preview	
Started on	Thursday, 8 September 2022, 11:40 AM	1	
	Thursday, 8 September 2022, 11:40 AN	1	
Time taken Marks			
	0 out of a maximum of 10 (0 %)		
1 🕏	You fit a Pareto distribution with para	emetes a and $\theta = 90$ to a sample of 280 claim amounts. You are given $\Sigma_{i=1}^{n} \ln(x_i + 90) = 1485.64$. Determine the value of the Bayesian Information Criterion (BIC).	
Marks: 1			
	Answer:	v	
	Make comment or override grade		
	Incorrect Correct answer: 3416.17479		
	Marks for this submission	u: 0/1.	
2 👺	You fit a Gamma distribution to a san	mple of 90 claim amounts. You are given:	
Marks: 1	The maximum likelihood estimates	ates are $\alpha^{\circ} = 3$ and $\theta^{\circ} = 74.98$.	
	• $\sum x_i = 20244.99$ • $\sum \ln(x_i) = 473.66$		
	• •		
	Determine the value of the Bayesian	Information Criterion (BLC)	
	Answer:	<u> </u>	
	Make comment or override grade		
	Incorrect		
	Correct answer: 1110.439619 Marks for this submission	. 0/1	
	riarks for this submission	. 0/1.	
	V 5: : 11.6 24.1		
3 👺 Marks: 1	You fit various models for 31 loss obs	servations using maximum likelihood. The fits maximizing the likelihood for a given number of parameters have the following loglikelihoods: Number of parameters Loglikelihood	
Tidikoi 1		1 -141.52	
		2 -140.03	
		4 -130.1	
		5 -108.41	
	If BIC is the value of the Bayesian In	formation Criterion, and k is the number parameters in the selected models. Find BIC+k	
	Answer:	<u> </u>	
	Make comment or override grade		
	. and comment of overfide grade		

	Incorrect Correct answer: 239 Marks for this submission: 0/1.					
4 👺	You are given a sample of 5 observations from Pareto(α , θ =1490) distribution:					
Marks: 1	1,784.62 2,279.43 1,491.06 1,680.98 1,571.95. Determine the value of the Bayesian Information Criterion (BIC)					
	Answer:					
	Make comment or override grade Incorrect Correct answer: 89.919838 Marks for this submission: 0/1.					
	Vo. 6th a Double distribution to a consult of 100 de in consults. Vo. on advan-					
5 ☑ Marks: 1	 You fit a Pareto distribution to a sample of 150 claim amounts. You are given: The maximum likelihood estimates are a = 2.0 and θ = 7.2. Σ ln(x₁+7.2) = 610.54 					
	Determine the value of the Akaike Information Criterion (AIC).					
	Answer:					
	Make comment or override grade Incorrect Correct answer: 2274.84 Marks for this submission: 0/1.					
6 👺	You fit a Gamma distribution to a sample of 100 claim amounts. You are given:					
Marks: 1	 The maximum likelihood estimates are ^ˆα = 4 and ^ˆθ = 88.86. Σ x_i = 35545.41 Σ ln(x_i) = 577.67 					
	Determine the value of the Akaike Information Criterion (AIC).					
	Answer:					
	Make comment or override grade					
	Incorrect Company 1206 02					
	Correct answer: 1286.02 Marks for this submission: 0/1.					
	·					
7 🕝 Marks: 1	You fit various models for 27 loss observations using maximum likelihood. The fits maximizing the likelihood for a given number of parameters have the following loglikelihoods: Number of parameters Loglikelihood 1					
	IF AIC is the value Akaike Information Criterion (AIC), and k is the number parameters in the selected models. Find AIC+k.					
	Answer:					
	Make comment or override grade					
	Incorrect Correct answer: 287.7					
	Marks for this submission: 0/1.					
8 🕏	You are given a sample of 10 observations from the following distribution:					

Marks: 1			$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	x ₇ x ₈ x ₉ x ₁₀
	Determine the value of the Akaike Info	rmation Criterion (AIC)		
	Make comment or override grade			
	Incorrect Correct answer: 111.34 Marks for this submission:	0/1.		

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